



Backtest #50681 · GL · GL · GG3_MACD_Momentum (auto)

ROI

+17.92%

Sharpe

1.24

Win Rate

33.3%

Max Drawdown

-7.40%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The GL backtest shows a positive ROI of 17.92% with a Sharpe ratio of 1.24, but the 33.3% win rate and mere three trades reveal severe statistical noise rather than a robust edge. While the maximum drawdown of 7.40% remains contained, the low trade count precludes any meaningful confidence in the strategy's long-term viability. The GG3 MACD Momentum logic appears to capitalize on specific volatility spikes but lacks the consistency required for institutional deployment. Increasing the sample size through a longer historical range or tightening entry filters is the necessary next step to validate the observed alpha.

ADDITIONAL METRICS

CAGR	17.92%
Sortino Ratio	0.95
Turnover	6.07x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11795.08